nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

November 2, 2023

Issue No.		ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Coupon Rate	Coupon (%)	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Total Value Traded (kshs)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES.50 MILLION													November 2, 2023
TWO YEAR BONDS													
FXD1/2023/02	(Re-opened)	KE000000109	21-Aug-23	18-Aug-25	655	51,450.76	Fixed	16.6723				99.7796	
THREE YEAR BONDS													
FXD1/2020/03	(Re-opened)	KE7000000213	11-Apr-22	07-Apr-25	523	66,594.08	Fixed	11.7660				93.7776	
FXD1/2022/03		KE0000000752	15-May-23	11-May-26	921	76,630.88	Fixed	14.2250				92.4127	
FIVE YEAR BONDS													
FXD1/2018/05		KE5000009547	26-Feb-18	19-Feb-26	109	65,359.55	Fixed	11.3040				99.0136	
FXD2/2016/05		KE5000001096	13-May-16	06-May-24	186	28,207.45	Fixed	10.6723				99.5534	
FXD2/2018/05		KE5000005705	16-Dec-18	09-Dec-24	403	44,630.55	Fixed	11.4500				97.5486	
FXD1/2020/05	(Re-opened)	KE5000009547	11-May-20	06-May-25	585	103,609.22	Fixed	11.6973				92.6546	
FXD1/2022/05	(Re-opened)	KE5000000955	15-Nov-21	09-Nov-26	1,135	66,015.45	Fixed	11.2773				85.0946	
FXD2/2023/05	(Re-opened)	KE5000005986	17-Jul-23	10-Jul-28	1,712	50,106.88	Fixed	16.6845				97.5293	
TEN YEAR BONDS													
FXD1/2014/10	(Re-opened)	KE3000008990	20-May-15	11-Jan-24	74	25,932.15	Fixed	12.1993				99.1919	
FXD1/2015/10	(Re-opened)	KE3000009326	29-Aug-16	17-Aug-25	1,015	72,650.24	Fixed	13.0390	17.9900	96.7462	93.7261	93.7228	200,000,000
FXD1/2016/10	(Re-opened)	KE3000009329	29-Aug-16	17-Aug-26	1,379	72,650.24	Fixed	13.0390	17.9900	96.7651	93.7600	93.7238	200,000,000
FXD1/2017/10		KE3000007327	31-Jul-17	23-Jul-27	1,355	60,455.14	Fixed	12.9900				88.7081	
FXD2/2018/10		KE3000008762	27-Aug-18	19-Aug-28	1,797	40,998.93	Fixed	12.6880				84.7123	
FXD2/2019/10	(Re-opened)	KE3000009376	11-Dec-19	04-Dec-29	1,858	53,016.52	Fixed	12.0020				83.9962	
FXD1/2019/10		KE3000009017	26-Feb-19	12-Feb-29	1,529	67,526.35	Fixed	12.4390				82.7757	
FXD1/2020/10		KE3000009184	13-Nov-20	04-Nov-30	1,821	80,748.55	Fixed	12.5000				81.1750	
FXD2/2018/15		KE3000008375	15-Aug-18	06-Aug-33	2,738	66,743.45	Fixed	13.0173				95.1213	
FXD2/2019/15		KE3000009859	26-Nov-19	12-Nov-34	2,858	88,972.95	Fixed	12.2950				91.6327	
FXD1/2022/15		KE3000009455	15-Mar-22	03-Mar-37	3,535	65,705.35	Fixed	13.4950				88.7411	
FXD2/2023/15		KE3000009542	13-Feb-23	31-Jan-38	3,578	12,889.51	Fixed	14.1513				92.5553	
FIFTEEN YEAR BONDS													
FXD1/2008/20		KE4000001436	28-Oct-08	07-Oct-28	1,801	21,952.45	Fixed	12.5000				95.7787	
FXD1/2018/20		KE4000009385	26-Mar-18	16-Mar-38	4,884	27,650.95	Fixed	13.2000				94.5918	
FXD1/2019/20	(Re-opened)	KE4000007598	23-Apr-19	09-Dec-38	5,167	25,199.85	Fixed	9.0000				81.1581	
FXD1/2021/20		KE4000007875	24-Sep-12	05-Sep-37	5,404	90,530.85	Fixed	11.0000				89.9883	
FXD1/2021/20	(Re-opened)	KE4000009786	23-Feb-18	07-Feb-38	5,038	82,473.25	Fixed	11.2000				89.8913	
FXD1/2021/20	(Re-opened)	KE4000003806	29-Apr-13	13-Apr-38	5,021	15,655.75	Fixed	12.0000				82.7445	
FXD1/2019/20		KE4000008432	28-May-19	09-May-39	5,475	76,951.85	Fixed	12.6000				92.9927	
FXD2/2019/20	(Re-opened)	KE4000009570	22-Oct-19	03-Oct-39	5,623	33,471.75	Fixed	12.7000				86.9572	
FXD1/2019/20		KE4000009420	28-Jun-19	09-Jun-39	5,721	79,996.85	Fixed	12.8015				92.7727	
FXD1/2020/20		KE4000007196	13-May-19	24-Apr-39	5,606	81,664.75	Fixed	12.7490				88.0513	
FXD1/2018/20		KE4000001528	28-Jun-18	19-Jun-38	5,103	53,918.85	Fixed	12.3400				86.7211	
FXD2/2020/20	(Re-opened)	KE4000009126	26-Feb-20	26-Feb-39	5,113	74,156.95	Fixed	12.7990				86.9956	
FXD1/2022/20	(Re-opened)	KE7000000520	23-Mar-22	15-Mar-37	4,854	88,203.7	Fixed	13.9421				89.9568	
TWENTY YEAR BOND													
FXD1/2005/25	(Re-opened)	KE2000001251	30-Jun-05	26-Jun-25	1,627	65,410.75	Fixed	13.7500				97.6726	
FXD1/2015/25	(Re-opened)	KE2000002175	30-May-17	09-May-37	2,141	37,629.45	Fixed	10.0000				92.3717	
FXD1/2016/25	(Re-opened)	KE2000003465	20-Nov-12	21-Nov-36	3,267	67,265.65	Fixed	12.0000	13.7600	90.6912	91.0438	79.2346	200,000,000
FXD1/2019/25		KE2000009645	26-Sep-19	07-Sep-38	4,697	12,761.25	Fixed	14.0000				157.7790	
FXD1/2021/25		KE2000009355	26-Mar-19	21-Mar-38	5,233	94,515.65	Fixed	13.2000				95.4580	
FXD1/2021/25		KE2000008855	30-Jul-18	06-Jul-38	5,359	89,196.65	Fixed	13.2000				95.4912	
FXD1/2022/25		KE2000009994	15-Apr-19	21-Mar-39	5,618	83,550.55	Fixed	12.8790				83.4267	
FXD1/2023/25		KE2000009231	16-Aug-21	22-Jul-41	6,472	75,994.55	Fixed	13.4440				84.5961	
TWENTY FIVE YEAR BOND													
FXD1/2012/20	(Re-opened)	KE4000003890	28-Jun-10	28-May-35	4,225	20,192.95	Fixed	11.2000				91.3694	
FXD1/2018/25		KE4000008545	20-Jun-18	25-May-43	7,344	94,325.75	Fixed	13.4000				85.4077	
FXD1/2021/25	(Re-opened)	KE7000003852	10-May-21	09-Apr-46	8,196	80,490.35	Fixed	13.9240				90.1795	
FXD1/2022/25	(Re-opened)	KE7000000955	24-Oct-22	23-Sep-47	8,726	20,659.63	Fixed	14.1583				91.7656	
THIRTY YEAR BOND													
IGB 1/2011/30	(Re-opened)	KE2000002191	26-Feb-11	21-Jan-41	6,290	26,148.75	Fixed	12.0000				90.6334	
INFRASTRUCTURE BONDS													
IFB1/2015/03		KE3000008150	30-Sep-15	15-Sep-25	683	16,890.21	Fixed	11.0000	12.9000	98.3495	98.8996	93.4185	135,000,000
IFB1/2014/03		KE4000001100	27-Oct-14	13-Oct-25	1,073	16,531.45	Fixed	11.0000				95.6585	
IFB1/2016/03		KE4000007100	14-Dec-16	05-Dec-26	1,490	8,066.35	Fixed	11.0000				96.0355	
IFB1/2018/03		KE4000010051	30-May-18	20-May-28	1,827	10,596.15	Fixed	12.0000				98.1000	
IFB1/2019/03		KE5000004054	20-Mar-19	12-Mar-26	557	28,455.45	Fixed	12.5000				99.7793	
IFB1/2020/03		KE5000009855	24-Oct-19	09-Oct-27	2,495	28,604.75	Fixed	12.0000	16.0000	79.5365	79.9861	81.7949	70,000,000
IFB1/2017/10		KE5000007985	27-Nov-17	19-Nov-24	382	21,962.25	Fixed	12.5000				98.6513	
IFB1/2017/10		KE5000006985	27-Feb-17	12-Feb-28	1,925	11,452.85	Fixed	12.5000				98.6804	
IFB1/2018/10		KE5000008850	29-Jan-18	10-Jan-33	3,107	41,184.85	Fixed	12.5000				93.4752	
IFB1/2020/10		KE5000009355	19-Nov-19	05-Oct-38	5,471	36,767.35	Fixed	11.8000				88.5181	
IFB1/2018/10		KE5000005545	26-Oct-18	08-Oct-28	4,038	71,029.55	Fixed	11.7500				84.5038	
IFB1/2019/20		KE5000009750	25-Mar-19	22-Feb-39	7,417	16,626.65	Fixed	12.3000				88.0959	
IFB1/2020/20		KE5000009653	03-Jun-20	25-May-39	935	20,229.65	Fixed	10.2000				96.8793	
IFB1/2020/21		KE5000009455	15-Apr-20	02-Apr-29	1,075	76,675.65	Fixed	10.8500				95.7041	
IFB1/2021/17		KE5000008845	26-Aug-20	11-Aug-37	2,839	80,959.65	Fixed	10.9000	16.0000	80.6008	77.8148	86.0609	80,000,000
IFB1/2021/10		KE7000002054	25-Jan-21	20-Jan-27	1,013	80,858.35	Fixed	12.2073				85.2012	
IFB1/2021/10		KE7000003545	13-Jun-21	21-Mar-38	5,018	81,795.65	Fixed	12.8075				90.6275	
IFB1/2021/07		KE7000005327	15-Sep-21	28-Aug-42	6,906	106,757.35	Fixed	13.7375				88.9385	
IFB1/2022/01		KE7000006327	15-Dec-22	28-Nov-47	8,947	79,117.35	Fixed					87.5000	
IFB1/2022/01		KE7000007077	27-Jan-23	20-Jan-41	6,207	36,377.35	Fixed	12.9025	15.9091	87.2915	84.0005	86.7251	55,000,000
IFB1/2022/01		KE8000006735	14-Nov-22	27-Oct-36	4,763	46,238.65	Fixed	13.6080				89.7502	
IFB1/2026/01		KE8000005325	05-Dec-22	27-Nov-36	1,852	58,561.85	Fixed	13.2150				100.2696	
IFB1/2022/17	(Re-opened)	KE5000005545	13-May-23	26-Feb-45	5,956	68,705.35	Fixed	14.3000				85.2734	
IFB1/2025/70		KE5000005879	19-Jan-23	30-Jan-30	2,412	213,399.35	Fixed	15.6375	16.5000	103.6075	97.7393	99.3925	130,000,000
IFB1/2025/70		KE5000005879	19-Jan-23	30-Jan-30	2,412	213,399.35	Fixed	15.6375	16.0000	105.1117	99.3035	99.3925	190,000,000
IFB1/2025/70		KE5000005879	19-Jan-23	30-Jan-30	2,412	213,399.35	Fixed	15.6375	15.6500	106.6538	100.5757	99.3925	500,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD2/2023/02	(Re-opened)	KE0000000986	17-Jul-23	10-Jul-25	1,712	50,106.88	Fixed	16.6845	18.4000	100.0028	94.0898	97.5293	30,790,000
FXD2/2023/02	(Re-opened)	KE0000000986	17-Jul-23	10-Jul-25	1,712	50,106.88	Fixed	16.6845	17.1348	104.0000	99.0003	97.5293	1,000,000
FXD2/2023/02	(Re-opened)	KE0000000986	17-Jul-23	10-Jul-25	1,712	50,106.88	Fixed	16.6845	16.6300	105.5861	100.5804	97.5293	2,900,000
FXD2/2023/02	(Re-opened)	KE0000000986	17-Jul-23	10-Jul-25	1,712	50,106.88	Fixed	16.6845	16.0500	106.6522	100.8545	97.5293	10,000,000
FXD2/2018/05		KE5000009877	15-Apr-19	22-Apr-25	1,075	66,725.35	Fixed	12.3000	16.1300	97.2598	88.4498	82.7279	1,500,000
FXD1/2020/05	(Re-opened)	KE5000010045	26-Nov-12	01-Nov-32	3,287	87,995.65	Fixed	12.0000	16.1900	79.7658	73.1594	79.2346	3,000,000
FXD1/2020/05	(Re-opened)	KE5000010045	26-Nov-12	01-Nov-32	3,287	87,995.65	Fixed	12.0000	12.9000	89.6370	74.9076	79.2346	1,200,000
FXD1/2020/05	(Re-opened)	KE5000010045	26-Nov-12	01-Nov-32	3,287	87,995.65	Fixed	12.0000	12.8000	90.0000	75.3000	79.2346	100,000
FXD1/2020/05	(Re-opened)	KE5000010045	26-Nov-12	01-Nov-32	3,287	87,995.65	Fixed	12.0000	15.5800	84.5756	82.0372	79.2346	2,500,000
IFB1/2020/20		KE5000009855	15-Apr-19	21-Mar-38	5,018	83,550.55	Fixed	12.8790	15.7300	79.7411	79.8003	83.4267	2,500,000
IFB1/2021/01		KE3000008150	30-Sep-15	15-Sep-25	683	16,890.21	Fixed	11.0000	12.9000	98.3397	98.8882	93.4185	61,894,000
IFB1/2020/01		KE5000005545	23-May-19	12-May-25	557	28,455.45	Fixed	12.5000	12.4000	101.0471	100.1349	99.7793	8,000,000
IFB1/2017/20		KE5000006985	27-Feb-17	12-Feb-28	1,925	11,452.85	Fixed	12.5000	18.0000	91.6669	89.1903	98.6804	40,000,000
IFB1/2018/20		KE5000005545	26-Oct-18	08-Oct-28	4,038	71,029.55	Fixed	11.7500	17.0100	75.5337	76.3079	84.5038	500,000
IFB1/2018/20		KE5000005545	26-Oct-18	08-Oct-28	4,038	71,029.55	Fixed	11.7500	14.6500	85.1595	84.8567	84.5038	5,200,000
IFB1/2020/17		KE5000009545	26-Aug-20	11-Aug-37	2,839	80,959.65	Fixed	10.9000	14.5000	89.5007	87.4047	86.0609	300,000
IFB1/2021/10		KE7000003545	13-Jun-21	21-Mar-38	5,018	81,795.65	Fixed	12.8075	16.0000	80.6136	83.6789	90.6275	2,000,000
IFB1/2021/07		KE7000005327	15-Sep-21	28-Aug-42	6,866	106,757.35	Fixed	13.7375	16.0000	73.2948	71.4156	88.9385	2,500,000
IFB1/2021/07		KE7000005327	15-Sep-21	28-Aug-42	6,866	106,757.35	Fixed	13.7375	17.5000	78.7657	76.9457	88.9385	17,000,000
IFB1/2021/07		KE7000005327	15-Sep-21	28-Aug-42	6,866	106,757.35	Fixed	13.7375	14.9000	89.9398	88.1196	88.9385	6,400,000
IFB1/2022/01		KE7000006327	15-Jan-22	28-May-40	6,045	79,637.35	Fixed	13.7425	15.8889	84.9000	86.9021	86.6021	2,500,000
IFB1/2022/01		KE7000006327	15-Jan-22	28-May-40	6,045	79,637.35	Fixed	13.7425	14.6000	85.9000	86.0000	86.6021	16,000,000
IFB1/2022/01		KE7000006327	15-Jan-22	28-May-40	6,045	79,637.35	Fixed	13.7425	14.5000	86.0000	86.1000	86.6021	5,500,000
IFB1/2022/01		KE8000006735	21-Jan-22	27-Mar-40	6,045	79,637.35	Fixed	13.7425	14.9000	102.0000	99.9021	86.6021	2,500,000
IFB1/2022/01		KE7000007077	27-Feb-22	20-Jan-41	6,207	36,377.35	Fixed	12.9025	13.4100	100.0075	97.7318	84.7251	20,000,000
IFB1/2022/01		KE8000006735	14-Nov-22	27-Oct-36	4,763	46,238.65	Fixed	13.6080	16.9900	92.6957	83.9858	89.7502	1,000,000
IFB1/2022/17	(Re-opened)	KE5000005545	13-Mar-23	26-Feb-45	5,956	68,705.35	Fixed	14.3000	16.5000	91.1993	90.1286	85.2734	1,300,000
IFB1/2022/17	(Re-opened)	KE5000005545	13-Mar-23	26-Feb-45	5,956	68,705.35	Fixed	14.3000	15.1000	95.1705	95.1134	85.2734	200,000
IFB1/2022/17	(Re-opened)	KE5000005545	13-Mar-23	26-Feb-45	5,956	68,705.35	Fixed	14.3000	15.0000	95.7031	95.6460	85.2734	700,000
IFB1/2025/70		KE5000005879	19-Jan-23	30-Jan-30	2,412	213,399.35	Fixed	15.6375	17.8004	100.0005	94.0018	99.3925	4,000,000
IFB1/2025/70		KE5000005879	19-Jan-23	30-Jan-30	2,412	213,399.35	Fixed	15.6375	15.6111	105.9405	100.5223	99.3925	1,150,000
IFB1/2025/70		KE5000005879	19-Jan-23	30-Jan-30	2,412	213,399.35	Fixed	15.6375	16.7000	106.7206	103.6172	99.3925	700,000
IFB1/2025/70		KE5000005879	19-Jan-23	30-Jan-30	2,412	213,399.35	Fixed	15.6375	16.7000	106.7206	103.6172	99.3925	1,000,000
IFB1/2025/70		KE5000005879	19-Jan-23	30-Jan-30	2,412	213,399.35	Fixed	15.6375	16.7000	106.7206	103.6172	99.3925	11,000,000
CORPORATE BONDS													
NSE, PEOPLE MEDIUM TERM NOTE													
SPNB 360 24/09/2024 CUM		KE5000002090	13-Aug-19	24-Feb-25	484	267.10	VARIABLE	T-B (91) + 1.80%				90.0000	
SPNB 360 03/08/2026 0047 13.65		KE5000003102	10-Aug-15	26-Jul-26	1,726	1,036.00	VARIABLE	T-B (91) + 1.90%				101.0187	
ACORN GREEN BOND, MEDIUM TERM NOTE													
ACORNTGB		KE6000007003	06-Nov-13	09-Nov-26	372	1,860.30	FIXED	12.2500				105.1794	
CENTUM REAL ESTATE LIMITED, MEDIUM TERM NOTE (SENIOR SECURED)													
CENTUM REAL ESTATE - ZERO COUPON		KE7000002046	16-Dec-20	15-Dec-23	41	2,600.30	FIXED	12.5000				94.0467	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKED		KE7000002054	16-Dec-20	15-Dec-23	41	394.65	FIXED	12.5000				-	
FAMILY BANK MEDIUM TERM NOTE													
FBN,TTCI0		KE7000005550	20-Jun-21	19-Dec-26	1,142	3,000.00	FIXED	13.0000				100.0000	
FBN,TTCI1		KE7000005501	20-Jun-21	19-Dec-26	1,142	1.00	VARIABLE	182-Day T-Bill +2.00bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL DISTXID		KE7000006545	28-Oct-21	28-Oct-26	1,092	11,000.00	FIXED	12.2500				100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD		KE7000007790	04-Mar-22	23-Feb-29	1,940	1,400.00	FIXED	12.5000				-	

Turnover in Bonds		Trade Days	
Today	Previous	Today	Previous
2,061,054,000	2,415,862,206	08	75

KEY BOND INVESTMENT CONSIDERATIONS

There are a number of key variables to look at when investing in bonds: the bond's maturity; redemption features; credit quality; interest rate; price; yield and tax status.

Together, these factors help determine the value of your bond investment and the degree to which it matches your financial objectives.

Legend:

FXD =Treasury Rate Treasury Bond **IFB** = 3 months 91 day rates Mortgage Securities **MTN**=Medium Term Notes

ESY: Fixed Rate Treasury Bond **YTM**: yield to maturity **YTC**: Yield to next coupon reset date **CBK**: Central Bank of Kenya **IFB**: Infrastructure Bond **S**: Secondary

No warranty of any kind, implied, express or statutory is given in connection with the information.